Grant

Financial econometrics

Funder: Belgian Federal Science Policy Office (BELSPO)
Grant number: ULB3008

Investigators

Roland Gillet - Université Libre de Bruxelles

PI

Marc Levy - Université Libre de Bruxelles

PI

Ariane Szafarz - Université Libre de Bruxelles

PI

Quan-Hoang Vuong - Université Libre de Bruxelles

PI

Marie-Paule Laurent - Université Libre de Bruxelles

PI

Michel Dietsch - Université Libre de Bruxelles

PI

3 less

Research organization

Université Libre de Bruxelles, Belgium

Abstract

Econometric and statistical methods applied to financial data KEYWORDS: cointegration, financial indices, financial markets, ARCH-GARCH Models, unit roots, return, stationarity, exchange rate

Similar grants

Sorted by: Start Date Funding amount (USD), Funding period

Biological rhythms: Do they cointegrate?
European Commission
253,896
2021 - 2023

HNDS-R Collaborative Research: Measuring Belief Distortions to Improve Predictive Outcomes
210,805
2021 - 2024

Directorate for Social, Behavioral & Economic Sciences
to Sydney Ludvigson

HNDS-R Collaborative Research: Measuring Belief Distortions to Improve Predictive Outcomes
173,194
2021 - 2024
Directorate for Social, Behavioral & Economic Sciences
to Francesco Bianchi

Reservoir Computing for Macroeconomic Modelling
129,613
2021 - 2022
Economic and Social Research Council
to Petros Dellaportas, Sophie Van Huellen

Building a highly reliable financial market model through data fusion
24,168
2021 - 2024
Japan Society for the Promotion of Science
to 正徳 平野

More

Share

Details

Funding amount

-

Funding period

2005
28 Jul